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20 South Wacker Drive Chicago, IL 60606-7499 www.cme.com 312/930.1000 tel 312/466.4410 fax

August 22, 2005

Ms. Jean A. Webb Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, DC 20581

Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Self-Certification for Composition of CME X-Fund Index Futures contracts.

Amendments to CME Submission #05-79

Dated August 19, 2005

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the revised composition for the August 22, 2005 – September 2, 2005 CME X-Fund Index Futures contracts.

Notice that only CME X-Fund 1 (X1) will be listed for trading; CME X-Fund 2 (X2) will not be traded in this cycle. This is a change from the information contained in the August 19 submission, and is the result of a determination late Friday, August 19, that X2 contained an ineligible component (Long Sep 05 Corn). As a result, X2 will not be listed for trading for the August 22, 2005 – September 2, 2005 cycle. Market participants were notified of this prior to the start of trading via CME Special Executive Report S-4314.

The Exchange certifies that the CME X-Funds product complies with the Act & regulations thereunder.

CME X-Fund 1 (X1)

Long Sep 05 30-Yr Bond Short Sep 05 Five Year Long Dec 05 Soybean Meal Short Dec 05 Corn If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at <a href="mailto:cpiszczo@cme.com">cpiszczo@cme.com</a>. We would be appreciative if you could reference our CME Submission #05-79 in any related correspondence.

Sincerely,

John W. Labuszewski, Managing Director

Research & Product Development



Special Executive Report

20 South Wacker Drive Chicago, IL 60606-7499 www.cme.com 312/930.1000 tel 312/466.4410 fax

S-4314

August 22, 2005

## CME X-FUND FINAL NOTICE

The following CME X-Fund futures contracts for September 2, 2005 will be listed for trading during the August 22 – September 2, 2005 trading cycle. The trading hours for electronic trading will be as follows:

Monday, August 22 <sup>nd</sup>	10:00 a.m. – 3:15 p.m.
Tuesday, August 23 <sup>rd</sup> through Friday, September 2 <sup>nd</sup>	7:20 a.m. – 3:15 p.m.

There is no trading on Saturday or Sunday.

## CME X-Fund 1 (X1) Opening Value = 101.92

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Long Sep 05 30-Yr Bond	Base Price = 116-08
Short Sep 05 Five Year	Base Price = 107-19
Long Dec 05 Soybean Meal	Base Price = 189.40
Short Dec 05 Corn	Base Price = 223.5

Initial/Maintenance Margin: \$2,430/\$1,800

CME X-Fund 2 (X2) will not be traded for the August 22 trading cycle.

If you have any questions, please contact Dave Smith, Project Analyst, Industrial Commodities, Product & Services Division, at (312) 634-8921, or Felix Carabello, Associate Director, Product & Services Division, at (312) 634-1585.